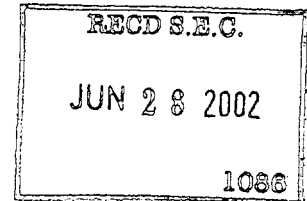




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SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, DC 20549



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**FORM SE**

FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS  
BY ELECTRONIC FILERS

**PROCESSED**

↑ JUL 15 2002

**THOMSON  
FINANCIAL**

GS Mortgage Securities Corp.  
(Exact Name of Registrant as Specified in Charter)

0000807641  
(Registrant CIK Number)

Form 8-K for July 27, 2002  
(Electronic Report, Schedule or Registration Statement  
of Which the Documents Are a Part  
(Give Period of Report))

333-89556  
(SEC File Number, if Available)

N/A  
(Name of Person Filing the Document (if Other Than the Registrant))

## SIGNATURES

*Filings Made by the Registrant.* The registrant has duly caused this form to be signed on its behalf by the undersigned, thereunto duly authorized, in the City of New York, State of New York, on July 28, 2002.

GS MORTGAGE SECURITIES CORP.

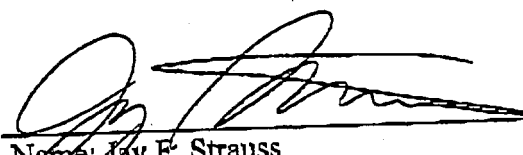
By:   
Name: Jay F. Strauss  
Title: Secretary

Exhibit Index

<u>Exhibit</u>	<u>Page</u>
99.1 Computational Materials.....	4

IN ACCORDANCE WITH RULE 311 (h) OF REGULATION S-T, THESE  
COMPUTATIONAL MATERIALS ARE BEING FILED IN PAPER.

COMPUTATIONAL MATERIALS

for

GS MORTGAGE SECURITIES CORP.

Mortgage Pass-Through Certificates, Series 2002-6F

June 12, 2002

## Preliminary Structural and Collateral Term Sheet

**\$512,160,000 (approximate) of Senior Certificates**

**GSR Mortgage Loan Trust 2002-6F**

**GS Mortgage Securities Corp., Depositor**

**Mortgage Pass-Through Certificates, Series 2002-6F**

### Features of the Transaction

- Offering consists of 2 tracks of senior securities totaling \$512,160,000 expected to be rated triple-A by two of the three of: S&P, Fitch or Moody's. The 2 tracks of seniors are expected to be approximately:  
\$272,160,000 of 6.5% coupons  
\$240,000,000 of 7.5% coupons
- The overall expected amount of credit support for the senior certificates is 3.0% +/- 0.50% on the securities in the form of subordination with a shifting interest structure and a five year prepayment lockout.
- Collateral consists primarily of conventional fixed rate 30 year mortgage loans secured by first liens on one to four family residential properties, serviced by Bank of America, NA.
- The amount of senior certificates is approximate and may vary by up to 5%.

### Time Table

Expected Settlement:	June 28, 2002
Cut-off Date:	June 1, 2002
First Distribution Date:	July 25, 2002
Distribution Date:	25 <sup>th</sup> of each month

### Key Terms

**Issuer:** GSR Mortgage Loan Trust 2002-6F

**Underwriter:** Goldman, Sachs & Co

**Originator:** Bank of America, NA

**Servicer:** Bank of America, NA

**Trustee:** JPMorgan Chase Bank

**Type of Issuance:** Public

**Servicer Advancing:** Yes, subject to recoverability

**Compensating Interest:** Yes, to the extent of the servicing fee for such Distribution Date.

**Legal Investment:** The senior certificates are SMMEA eligible at settlement

**Interest Accrual:** Prior calendar month

**Clean Up Call:** 10% of the Cut-off Date principal balance of the Loans

**ERISA Eligible:** Underwriter's exemption may apply to senior certificates, however prospective purchasers should consult their own counsel

**Tax Treatment:** REMIC; senior certificates are regular interests

**Structure:** Senior/Subordinate; shifting interest structure with a five-year prepayment lockout to junior certificates. All securities will be subordinated off of the 6.5% track.

**Expected Subordination:** 3.0 +/- 0.50%.

**Expected Rating Agencies:** 2 of the 3 of: S&P, Fitch or Moody's

**Minimum Denomination:** Senior certificates - \$25,000

**Delivery:** Senior certificates - DTC

	6.5% track	7.5% track
<b>Total Outstanding Principal Balance:</b>	\$288,000,000	240,000,000
<b><sup>1</sup> Number of Mortgage Loans:</b>	995	1004
<b>Average Original Principal Balance of the Mortgage Loans (000's):</b>	\$497	\$497
<b>Weighted Average Annual Mortgage Interest Rate:</b>	7.05%	7.45%
<b>Expected Administrative Fees (Including Servicing and Trustee Fees):</b>	0.26%	0.26%
<b>Weighted Average Maturity:</b>	340	344
<b>Weighted Average Seasoning:</b>	16	13
<b>Weighted Average Original Loan-To-Value Ratio:</b>	67%	69%
<b>Owner Occupied:</b>	94%	90%
<b>Single Family /Detached PUD's:</b>	91%	93%
<b>FICO:</b>	733	726
<b>State Concentration &gt; 10%:</b>	CA 50% FL 10%	CA 49% FL 16%

<sup>1</sup> This number represents the number of 30 year mortgage loans contributing cash flows to the respective track. The total number of mortgage loans is 1,067

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June 24, 2002

## Final Structural and Collateral Term Sheet

\$513,117,667 (approximate) of Senior Certificates

GSR Mortgage Loan Trust 2002-6F

GS Mortgage Securities Corp., Depositor

Mortgage Pass-Through Certificates, Series 2002-6F

### Features of the Transaction

- Offering consists of 2 tracks of senior securities totaling \$513,117,667 expected to be rated triple-A by Fitch and Moody's. The 2 tracks of seniors are expected to be approximately:  
\$273,477,747 of 6.5% coupons  
\$239,639,920 of 7.5% coupons
- The overall expected amount of credit support for the senior certificates is 2.75% on the securities in the form of subordination with a shifting interest structure and a five year prepayment lockout.
- Collateral consists primarily of conventional fixed rate 30 year mortgage loans secured by first liens on one to four family residential properties, serviced by Bank of America, NA.
- The amount of senior certificates is approximate and may vary by up to 5%.

### Time Table

Expected Settlement:	June 28, 2002
Cut-off Date:	June 1, 2002
First Distribution Date:	July 25, 2002
Distribution Date:	25 <sup>th</sup> of each month

### Key Terms

**Issuer:** GSR Mortgage Loan Trust 2002-6F  
**Underwriter:** Goldman, Sachs & Co  
**Originator:** Bank of America, NA  
**Servicer:** Bank of America, NA  
**Trustee:** JPMorgan Chase Bank  
**Type of Issuance:** Public  
**Servicer Advancing:** Yes, subject to recoverability  
**Compensating Interest:** Yes, to the extent of the servicing fee for such Distribution Date.  
**Legal Investment:** The senior certificates are SMMEA eligible at settlement  
**Interest Accrual:** Prior calendar month  
**Clean Up Call:** 10% of the Cut-off Date principal balance of the Loans  
**ERISA Eligible:** Underwriter's exemption may apply to senior certificates, however prospective purchasers should consult their own counsel  
**Tax Treatment:** REMIC; senior certificates are regular interests  
**Structure:** Senior/Subordinate; shifting interest structure with a five-year prepayment lockout to junior certificates. All securities will be subordinated off of the 6.5% track.  
**Expected Subordination:** 2.75%.  
**Expected Rating Agencies:** Fitch and Moody's  
**Minimum Denomination:** Senior certificates - \$25,000  
**Delivery:** Senior certificates – DTC

	Collateral Group 1	Collateral Group 2
<b>Total Outstanding Principal Balance:</b>	\$287,988,133	\$239,639,920
<b><sup>1</sup> Number of Mortgage Loans:</b>	995	1004
<b>Average Scheduled Principal Balance of the Mortgage Loans (000's):</b>	\$497	\$497
<b>Weighted Average Annual Mortgage Interest Rate:</b>	7.05%	7.45%
<b>Expected Administrative Fees (Including Servicing and Trustee Fees):</b>	0.2575%	0.2575%
<b>Weighted Average Maturity:</b>	340	344
<b>Weighted Average Seasoning:</b>	16	13
<b>Weighted Average Current Loan-To-Value Ratio:</b>	67%	69%
<b>Owner Occupied:</b>	94%	90%
<b>Single Family /Detached PUD's:</b>	92%	93%
<b>FICO:</b>	733	727
<b>State Concentration &gt; 10%:</b>	CA 50% FL 10%	CA 49% FL 16%

<sup>1</sup> This number represents the number of 30 year mortgage loans contributing cash flows to the respective track. The total number of mortgage loans is 1,067

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# CMO GS 026F IA2

## Scenario Report (Intex)

Goldman  
Sachs

Generated: 06/24/2002 13:35:47

Page 1 of 1

CUSIP	Monthly	As Of	6/02	Pricing	6/21/02	Original	10,269,000.00
Description:	Accretion Directed, Senior			Settle	6/28/02	Balance	10,269,000.00
Coupon:	6.500%			Next Proj	7/25/02	Factor	1.00000000
Collateral:	Cpn 6.95 WAC 7.23 WAM 342 WALA 15			Stated Final	0/0/00	Delay	24
Historical CPR's:	6/02= 5/02= 4/02= 3mo= 6mo= 12mo= SI=						
Curve:	3m= 6m= 1yr= 2yr= 3yr= 4yr= 5yr= 7yr= 10yr= 30yr=						

Input	Output	PSA	PSA	PSA	PSA	PSA	PSA	PSA
PREPAY		350	0	100	250	500	750	1000
01MLIB	1.840	+0	+0	+0	+0	+0	+0	+0
Cleanup		NO	NO	NO	NO	NO	NO	NO
	Av Life	4.509	5.400	5.400	5.373	3.413	2.366	1.744
Price	Window	7/02-8/08	7/02-3/12	7/02-3/12	7/02-8/11	7/02-8/06	7/02-3/05	7/02-5/04
103-26	Yield	5.477	5.620	5.620	5.617	5.184	4.640	4.006
103-27	Yield	5.469	5.613	5.613	5.610	5.173	4.626	3.987
103-28	Yield	5.461	5.606	5.606	5.603	5.163	4.612	3.969
103-29	Yield	5.453	5.599	5.599	5.596	5.153	4.598	3.950
103-30	Yield	5.445	5.593	5.593	5.589	5.143	4.584	3.932
103-31	Yield	5.437	5.586	5.586	5.582	5.133	4.570	3.913
104-00	Yield	5.429	5.579	5.579	5.575	5.123	4.557	3.895
104-01	Yield	5.421	5.572	5.572	5.568	5.113	4.543	3.877
104-02	Yield	5.413	5.565	5.565	5.561	5.103	4.529	3.858
104-03	Yield	5.406	5.558	5.558	5.555	5.093	4.515	3.840
104-04	Yield	5.398	5.551	5.551	5.548	5.083	4.501	3.821
104-05	Yield	5.390	5.544	5.544	5.541	5.073	4.487	3.803
104-06	Yield	5.382	5.538	5.538	5.534	5.063	4.473	3.785
104-07	Yield	5.374	5.531	5.531	5.527	5.053	4.459	3.766
104-08	Yield	5.366	5.524	5.524	5.520	5.043	4.445	3.748
104-09	Yield	5.358	5.517	5.517	5.513	5.033	4.432	3.730
104-10	Yield	5.350	5.510	5.510	5.506	5.023	4.418	3.711
104-11	Yield	5.342	5.503	5.503	5.499	5.013	4.404	3.693
104-12	Yield	5.334	5.496	5.496	5.492	5.003	4.390	3.674
104-13	Yield	5.327	5.489	5.489	5.486	4.993	4.376	3.656
104-14	Yield	5.319	5.483	5.483	5.479	4.983	4.362	3.638
104-15	Yield	5.311	5.476	5.476	5.472	4.973	4.348	3.619
104-16	Yield	5.303	5.469	5.469	5.465	4.963	4.335	3.601
104-17	Yield	5.295	5.462	5.462	5.458	4.953	4.321	3.583
104-18	Yield	5.287	5.455	5.455	5.451	4.943	4.307	3.565
104-19	Yield	5.279	5.448	5.448	5.444	4.933	4.293	3.546
104-20	Yield	5.271	5.442	5.442	5.438	4.923	4.279	3.528
104-21	Yield	5.264	5.435	5.435	5.431	4.914	4.266	3.510
104-22	Yield	5.256	5.428	5.428	5.424	4.904	4.252	3.491
104-23	Yield	5.248	5.421	5.421	5.417	4.894	4.238	3.473

All information contained herein, whether regarding assets backing any securities discussed herein or otherwise, is preliminary and will be superseded by the applicable prospectus supplement and by any other information subsequently filed with the Securities and Exchange Commission ("SEC"). This material is for your private information, and we are not soliciting any action based upon it. Certain transactions give rise to substantial risk and are not suitable for all investors. We, or persons involved in the preparation or issuance of this material, may from time to time, have long or short positions in, and buy or sell, securities, futures or options identical with or related to those mentioned herein. We make no representation that any transaction can or could be effected at the indicated prices. This material may be filed with the SEC and incorporated by reference into an effective registration statement previously filed with the SEC. Information contained in this material is current as of the date appearing on this material only. The information herein has been provided solely by Goldman, Sachs & Co., acting as underwriter and not as agent of the issuer or any of the issuer's affiliates, in reliance on information regarding the collateral furnished by the issuer. Neither the issuer of the certificates nor Goldman, Sachs & Co. nor any of their affiliates makes any representation as to the accuracy or completeness of the information herein. The information contained in this material may be based on assumptions regarding market conditions and other matters as reflected therein. We make no representations regarding the reasonableness of such assumptions or the likelihood that any of such assumptions will coincide with actual market conditions or events, and this material should not be relied upon for such purposes. In addition, we mutually agree that, subject to applicable law, you may disclose any and all aspects of any potential transaction or structure described herein that are necessary to support any U.S. federal income tax benefits, without Goldman Sachs imposing any limitation of any kind. Further information regarding this material may be obtained upon request.

# GSRAY - STACK PRICE/YIELD

		0 PSA	200 PSA	425 PSA	600 PSA	800 PSA
1A5						
PRICE		100	100	100	100	100
YIELD		6.54724	6.53410	6.52319	6.49503	6.45919
WAL		19.77207	12.39450	9.26669	5.72329	3.89932
PRINCIPAL WINDOW JUL07 - JAN31 JUL07 - JAN31 DEC06 - JAN31 SEP05 - MAY07						
1A6						
PRICE		100	100	100	100	100
YIELD		2.35144	2.35143	2.35143	2.35142	2.35142
WAL		17.12095	4.19683	1.99078	1.42754	1.07466
PRINCIPAL WINDOW JUL02 - FEB29 JUL02 - JUN14 JUL02 - FEB07 JUL02 - SEP05 JUL02 - OCT04						
1A7						
PRICE		20	20	20	20	20
YIELD		30.64473	8.90280	-28.34398	-57.70583	-88.97064
WAL		17.12095	4.19683	1.99078	1.42754	1.07466
PRINCIPAL WINDOW NA - NA NA - NA NA - NA NA - NA NA - NA						
1A8						
PRICE		100	100	100	100	100
YIELD		5.52764	5.45811	5.36056	5.28664	5.20076
WAL		17.12095	4.19683	1.99078	1.42754	1.07466
PRINCIPAL WINDOW JUL02 - FEB29 JUL02 - JUN14 JUL02 - FEB07 JUL02 - SEP05 JUL02 - OCT04						
1A9						
PRICE		100	100	100	100	100
YIELD		6.03486	5.95878	5.85230	5.77155	5.67772
WAL		17.12095	4.19683	1.99078	1.42754	1.07466
PRINCIPAL WINDOW JUL02 - FEB29 JUL02 - JUN14 JUL02 - FEB07 JUL02 - SEP05 JUL02 - OCT04						
1A1						
PRICE		100	100	100	100	100
YIELD		5.78115	5.70835	5.60634	5.52901	5.43915
WAL		17.12095	4.19683	1.99078	1.42754	1.07466
PRINCIPAL WINDOW JUL02 - FEB29 JUL02 - JUN14 JUL02 - FEB07 JUL02 - SEP05 JUL02 - OCT04						
1A2						
PRICE		100	100	100	100	100
YIELD		6.48696	6.48696	6.45657	6.41979	6.37189
WAL		5.39996	5.39996	3.87126	2.91715	2.21446
PRINCIPAL WINDOW JUL02 - MAR12 JUL02 - MAR12 JUL02 - MAY07 JUL02 - DEC05 JUL02 - DEC04						
1A3						
PRICE		100	100	100	100	100
YIELD		6.53760	6.53517	6.48837	6.45139	6.40581
WAL		12.94957	11.99182	5.23793	3.64290	2.65088
PRINCIPAL WINDOW MAR12 - MAR12 - JUL15 MAY07 - JAN08 DEC05 - APR06 DEC04 - MAR05						
1A4						
PRICE		33.47603	44.81030	115.41529	194.93001	306.76663
YIELD		27.53553	18.01362	6.48980	4.13704	2.98287
PRINCIPAL WINDOW FEB29 - JAN31 JUL15 - JAN31 JAN08 - AUG10 APR06 - DEC06 MAR05 - SEP05						
SUBS						
PRICE		NA	NA	NA	NA	NA
YIELD		18.63623	11.81640	9.15760	8.17342	6.15739
PRINCIPAL WINDOW JUL02 - JAN31 JUL02 - JAN31 JUL02 - JAN31 JUL02 - JAN31 JUL02 - OCT30						
LIBOR_1MO						
		1.84	1.84	1.84	1.84	1.84

## GSGSR026FV2 - STACK PRICE/YIELD

PO		425 PSA	100 PSA	200 PSA	300 PSA	400 PSA
PRICE	60	60	60	60	60	60
	YIELD	17.93396	5.52353	9.04335	12.90534	16.91497
WAL	3.64074	10.86151	7.02824	5.02646	3.85773	3.85773
	PRINCIPAL WINDOW JUL02 - FEB31 JUL02 - FEB31 JUL02 - FEB31 JUL02 - FEB31					
2A1						
PRICE	100	100	100	100	100	100
	YIELD	2.25048	2.25048	2.25048	2.25048	2.25048
WAL	3.98995	4.52745	3.98995	3.98995	3.98995	3.98995
	PRINCIPAL WINDOW JUL02 - OCT1 JUL02 - OCT1 JUL02 - OCT1 JUL02 - OCT1					
2A2						
PRICE	20	20	20	20	20	20
	YIELD	8.79137	13.07702	8.79137	8.79137	8.79137
WAL	3.98995	4.52745	3.98995	3.98995	3.98995	3.98995
	PRINCIPAL WINDOW NA - NA NA - NA NA - NA NA - NA NA - NA					
2A5						
PRICE	100	100	100	100	100	100
	YIELD	5.45499	5.46647	5.45499	5.45499	5.45499
WAL	3.98995	4.52745	3.98995	3.98995	3.98995	3.98995
	PRINCIPAL WINDOW JUL02 - OCT1 JUL02 - OCT1 JUL02 - OCT1 JUL02 - OCT1					
2A6						
PRICE	100	100	100	100	100	100
	YIELD	6.53719	6.53719	6.53719	6.53719	6.53719
WAL	12.87065	12.87065	12.87065	12.87065	12.87065	12.87065
	PRINCIPAL WINDOW JUL02 - NOV2 JUL02 - NOV2 JUL02 - NOV2 JUL02 - NOV2					
2A3						
PRICE	100	100	100	100	100	100
	YIELD	6.41582	6.53633	6.52585	6.49124	6.43540
WAL	3.09104	13.05742	10.76248	6.24190	3.58484	3.58484
	PRINCIPAL WINDOW JUL02 - FEB31 JUL02 - JAN22 JUL02 - FEB31 JUL02 - FEB31					
2A4						
PRICE	100	100	100	100	100	100
	YIELD	5.04827	6.56930	6.12762	5.62105	5.16352
WAL	0.29137	23.76443	1.00408	0.46784	0.31534	0.31534
	PRINCIPAL WINDOW JUL02 - DEC02 JAN22 - FEB31 JUL02 - APR04 JUL02 - APR03 JUL02 - JAN03					
2A7						
PRICE	100	100	100	100	100	100
	YIELD	2.55347	2.55348	2.55348	2.55347	2.55347
WAL	3.64074	10.86151	7.02824	5.02646	3.85773	3.85773
	PRINCIPAL WINDOW JUL02 - FEB31 JUL02 - FEB31 JUL02 - FEB31 JUL02 - FEB31					
2A8						
PRICE	20	20	20	20	20	20
	YIELD	2.60204	23.93731	17.59967	11.06804	4.32379
WAL	3.64074	10.86151	7.02824	5.02646	3.85773	3.85773
	PRINCIPAL WINDOW NA - NA NA - NA NA - NA NA - NA NA - NA					
LIBOR_IMO						
	1.84	1.84	1.84	1.84	1.84	1.84

**GSGSR026FV2**

## DEAL SUMMARY REPORT

YIELD CURVE			SWAPS						EDSF							
	1YR	3YR	5YR	7YR	1YR	2YR	3YR	4YR	5YR	6YR	7YR	8YR	9YR	10YR	1YR	2YR
1YR	2.36	3.63	3.15	4.33	4.61	5.16	5.62	6.08	6.54	6.99	7.45	7.91	8.37	8.83	2.45	2.45
2YR	3.15	4.33	4.61	5.16	5.62	6.08	6.54	6.99	7.45	7.91	8.37	8.83	9.29	9.75	2.45	2.45
3YR	3.63	4.61	5.16	5.62	6.08	6.54	6.99	7.45	7.91	8.37	8.83	9.29	9.75	10.21	2.45	2.45
4YR	4.33	5.16	5.62	6.08	6.54	6.99	7.45	7.91	8.37	8.83	9.29	9.75	10.21	10.67	2.45	2.45
5YR	4.61	5.62	6.08	6.54	6.99	7.45	7.91	8.37	8.83	9.29	9.75	10.21	10.67	11.13	2.45	2.45
6YR	5.16	6.08	6.54	6.99	7.45	7.91	8.37	8.83	9.29	9.75	10.21	10.67	11.13	11.59	2.45	2.45
7YR	5.62	6.54	6.99	7.45	7.91	8.37	8.83	9.29	9.75	10.21	10.67	11.13	11.59	12.05	2.45	2.45
8YR	6.08	6.99	7.45	7.91	8.37	8.83	9.29	9.75	10.21	10.67	11.13	11.59	12.05	12.51	2.45	2.45
9YR	6.54	7.45	7.91	8.37	8.83	9.29	9.75	10.21	10.67	11.13	11.59	12.05	12.51	12.97	2.45	2.45
10YR	6.99	7.91	8.37	8.83	9.29	9.75	10.21	10.67	11.13	11.59	12.05	12.51	12.97	13.43	2.45	2.45

# CMO GSR 026F 2A5

## Scenario Report (GS)

Goldman  
Sachs

4.0 yr PAC1

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CUSIP	Monthly	As Of	6/02	Pricing	6/13/02	Original	39,111,334.00
Description: PAC1				Settle	6/28/02	Balance	39,111,333.33
Coupon: 5.500%				Next Proj	7/25/02	Factor	0.99999998
Stated Band: 125-500	Effective Band: N/A			Stated Final	0/0/00	Delay	24
Collateral: Cpn 7.50	WAC 7.45	WAM 344	WALA 13				
Historical PSA's: 0/00= 0/00= 0/00= 3mo= 6mo= 12mo= SI=							
Curve: 3m= 6m= 1yr= 2yr= 3yr= 4yr= 5yr= 7yr= 10yr= 30yr=							

Input	Output	PSA	PSA	PSA	PSA	PSA	PSA	PSA
PREPAY		425	100	125	250	500	600	800
	Av Life	3.990	4.527	3.990	3.990	3.990	3.464	2.633
Price	Window	10/02-10/12	10/02-10/12	10/02-10/12	10/02-10/12	10/02-10/12	10/02-12/10	10/02-6/08
100-16	Yield	5.308	5.335	5.308	5.308	5.308	5.276	5.198
100-18	Yield	5.290	5.319	5.290	5.290	5.290	5.256	5.172
100-20	Yield	5.272	5.303	5.272	5.272	5.272	5.235	5.146
100-22	Yield	5.253	5.286	5.253	5.253	5.253	5.215	5.119
100-24	Yield	5.235	5.270	5.235	5.235	5.235	5.194	5.093
100-26	Yield	5.217	5.254	5.217	5.217	5.217	5.174	5.067
100-28	Yield	5.199	5.237	5.199	5.199	5.199	5.153	5.041
100-30	Yield	5.181	5.221	5.181	5.181	5.181	5.133	5.015
101-00	Yield	5.163	5.205	5.163	5.163	5.163	5.113	4.989
101-02	Yield	5.144	5.189	5.144	5.144	5.144	5.092	4.963
101-04	Yield	5.126	5.172	5.126	5.126	5.126	5.072	4.937
101-06	Yield	5.108	5.156	5.108	5.108	5.108	5.051	4.911
101-08	Yield	5.090	5.140	5.090	5.090	5.090	5.031	4.885
101-10	Yield	5.072	5.124	5.072	5.072	5.072	5.011	4.859
101-12	Yield	5.054	5.108	5.054	5.054	5.054	4.990	4.834
101-14	Yield	5.036	5.092	5.036	5.036	5.036	4.970	4.808
101-16	Yield	5.018	5.076	5.018	5.018	5.018	4.950	4.782
101-18	Yield	5.000	5.060	5.000	5.000	5.000	4.930	4.756
101-20	Yield	4.982	5.043	4.982	4.982	4.982	4.909	4.730
101-22	Yield	4.964	5.027	4.964	4.964	4.964	4.889	4.705
101-24	Yield	4.946	5.011	4.946	4.946	4.946	4.869	4.679
101-26	Yield	4.928	4.995	4.928	4.928	4.928	4.849	4.653
101-28	Yield	4.910	4.979	4.910	4.910	4.910	4.829	4.627
101-30	Yield	4.892	4.963	4.892	4.892	4.892	4.809	4.602
102-00	Yield	4.875	4.947	4.875	4.875	4.875	4.788	4.576
102-02	Yield	4.857	4.931	4.857	4.857	4.857	4.768	4.551
102-04	Yield	4.839	4.915	4.839	4.839	4.839	4.748	4.525
102-06	Yield	4.821	4.899	4.821	4.821	4.821	4.728	4.499
102-08	Yield	4.803	4.883	4.803	4.803	4.803	4.708	4.474
102-10	Yield	4.786	4.868	4.786	4.786	4.786	4.688	4.448
102-12	Yield	4.768	4.852	4.768	4.768	4.768	4.668	4.423

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# CMO HYPOJD 2A3

## Scenario Report (GS)

Goldman  
Sachs

3.1 yr AD TAC

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CUSIP	Monthly	As Of	6/02	Pricing	6/11/02	Original	53,000,000.00
Description:	AD,TAC			Settle	6/28/02	Balance	53,000,000.00
Coupon:	6.500%			Next Proj	7/25/02	Factor	1.00000000
Stated Band:	130-130	Effective Band:	N/A	Stated Final	0/0/00	Delay	24
Collateral:	Cpn 7.50	WAC 7.44	WAM 344				
			WALA 13				
Historical PSA's:	0/00=	0/00=	0/00=	3mo=	6mo=	12mo=	SI=
Curve:	3m=	6m=	1yr=	2yr=	3yr=	4yr=	5yr=
	6m=	1yr=	2yr=	3yr=	4yr=	5yr=	30yr=

Input	Output	PSA	PSA	PSA	PSA	PSA	PSA	PSA	PSA
PREPAY		425	125	200	300	400	500	600	800
	Av Life	3.088	11.446	10.751	6.235	3.581	1.876	1.418	1.005
Price	Window	7/02-2/31	7/02-8/20	7/02-2/31	7/02-2/31	7/02-2/31	7/02-2/31	7/02-5/05	7/02-4/04
99-28	Yield	6.465	6.548	6.544	6.519	6.479	6.406	6.352	6.261
99-29	Yield	6.453	6.544	6.539	6.512	6.468	6.387	6.328	6.228
99-30	Yield	6.441	6.540	6.535	6.505	6.457	6.369	6.304	6.194
99-31	Yield	6.428	6.536	6.530	6.498	6.446	6.350	6.280	6.161
100-00	Yield	6.416	6.531	6.526	6.491	6.435	6.332	6.257	6.128
100-01	Yield	6.403	6.527	6.521	6.484	6.424	6.313	6.233	6.095
100-02	Yield	6.391	6.523	6.517	6.477	6.413	6.295	6.209	6.062
100-03	Yield	6.378	6.519	6.512	6.470	6.402	6.277	6.185	6.029
100-04	Yield	6.366	6.515	6.508	6.463	6.391	6.258	6.161	5.996

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